

Form 210A (10/06)

**United States Bankruptcy Court  
Southern District Of New York**

In re Lehman Brothers Holdings Inc., et al.,

Case No. 08-13555 (SCC)  
(Jointly Administered)

**TRANSFER OF CLAIM OTHER THAN FOR SECURITY**

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

Name of Transferee

Name of Transferor

Deutsche Bank AG, London Branch

The Värde Fund X (Master), L.P.

Name and Address where notices to transferee should be sent:

Deutsche Bank AG, London Branch  
Winchester House, 1 Great Winchester Street  
London EC2N 2DB  
Tel: +44 20 7547 2400  
Fax: +44 113 336 2010  
Attention: Michael Sutton  
E-mail: Michael.sutton@db.com

Court Claim # and Date Claim Filed:

(i) 42090 – October 19, 2009  
(ii) 43481 – October 21, 2009  
(iii) 44272 – October 22, 2009  
(iv) 44274 – October 22, 2009  
(v) 44569 – October 23, 2009  
(vi) 44573 – October 23, 2009  
(vii) 44583 – October 23, 2009  
(viii) 44605 – October 23, 2009  
(ix) 44610 – October 23, 2009  
(x) 44722 – October 23, 2009  
(xi) 44722 – October 23, 2009  
(xii) 44803 – October 23, 2009  
(xiii) 45214 – October 23, 2009  
(xiv) 45214 – October 23, 2009  
(xv) 45214 – October 23, 2009  
(xvi) 48734 – October 27, 2009  
(xvii) 48734 – October 27, 2009  
(xviii) 48734 – October 27, 2009  
(xix) 48817 – October 27, 2009  
(xx) 49740 – October 27, 2009  
(xxi) 49792 – October 27, 2009  
(xxii) 49792 – October 27, 2009  
(xxiii) 50309 – October 28, 2009  
(xxiv) 50827 – October 28, 2009  
(xxv) 50861 – October 28, 2009  
(xxvi) 50862 – October 28, 2009  
(xxvii) 55727 – October 29, 2009  
(xxviii) 55815 – October 29, 2009  
(xxix) 55817 – October 29, 2009  
(xxx) 55837 – October 29, 2009  
(xxxi) 55854 – October 29, 2009  
(xxxii) 55854 – October 29, 2009  
(xxxiii) 55854 – October 29, 2009  
(xxxiv) 55854 – October 29, 2009  
(xxxv) 55854 – October 29, 2009  
(xxxvi) 55854 – October 29, 2009  
(xxxvii) 55854 – October 29, 2009  
(xxxviii) 55855 – October 29, 2009

- (xxxix) 58578 – October 29, 2009
- (xl) 58578 – October 30, 2009
- (xli) 59202 – October 30, 2009
- (xlii) 60485 – October 30, 2009
- (xliii) 60656 – October 30, 2009
- (xliv) 60865 – November 02, 2009
- (xlv) 63450 – November 02, 2009

Amount of Claim (transferred):

- (i) USD 146,000.00 in principal amount of ISIN XS0351261630 (plus all interest, costs and fees relating to this claim)
- (ii) EUR 264,000.00 in principal amount of ISIN XS0231181222 (plus all interest, costs and fees relating to this claim)
- (iii) EUR 350,000.00 in principal amount of ISIN FI0008903000 (plus all interest, costs and fees relating to this claim)
- (iv) EUR 50,000.00 in principal amount of ISIN FI0008903000 (plus all interest, costs and fees relating to this claim)
- (v) EUR 234,000.00 in principal amount of ISIN CH0027120689 (plus all interest, costs and fees relating to this claim)
- (vi) EUR 646,000.00 in principal amount of ISIN CH0027120648 (plus all interest, costs and fees relating to this claim)
- (vii) EUR 225,000.00 in principal amount of ISIN XS0269969027 (plus all interest, costs and fees relating to this claim)
- (viii) EUR 258,000.00 in principal amount of ISIN XS0302350888 (plus all interest, costs and fees relating to this claim)
- (ix) EUR 587,000.00 in principal amount of ISIN XS0274443422 (plus all interest, costs and fees relating to this claim)
- (x) EUR 484,000.00 in principal amount of ISIN XS0258901759 (plus all interest, costs and fees relating to this claim)
- (xi) EUR 340,000.00 in principal amount of ISIN XS0286018758 (plus all interest, costs and fees relating to this claim)
- (xii) EUR 492,000.00 in principal amount of ISIN XS0258901759 (plus all interest, costs and fees relating to this claim)
- (xiii) EUR 357,124.75 in principal amount of ISIN XS0332050078 (plus all interest, costs and fees relating to this claim)
- (xiv) EUR 171,165.74 in principal amount of ISIN XS0346707903 (plus all interest, costs and fees relating to this claim)
- (xv) EUR 36,235.18 in principal amount of ISIN XS0349530823 (plus all interest, costs and fees relating to this claim)
- (xvi) EUR 17,875.25 in principal amount of ISIN XS0332050078 (plus all interest, costs and fees relating to this claim)
- (xvii) EUR 104,834.26 in principal amount of ISIN XS0346707903 (plus all interest,

- costs and fees relating to this claim)
- (xviii) EUR 156,764.82 in principal amount of ISIN XS0349530823 (plus all interest, costs and fees relating to this claim)
- (xix) EUR 254,000.00 in principal amount of ISIN XS0348560524 (plus all interest, costs and fees relating to this claim)
- (xx) EUR 107,164.56 in principal amount of ISIN XS0208459023 (plus all interest, costs and fees relating to this claim)
- (xxi) EUR 316,000.00 in principal amount of ISIN XS0208459023 (plus all interest, costs and fees relating to this claim)
- (xxii) EUR 316,000.00 in principal amount of ISIN XS0211093041 (plus all interest, costs and fees relating to this claim)
- (xxiii) USD 256,000.00 in principal amount of ISIN XS0346438657 (plus all interest, costs and fees relating to this claim)
- (xxiv) EUR 253,000.00 in principal amount of ISIN XS0211093041 (plus all interest, costs and fees relating to this claim)
- (xxv) EUR 773,333.33 in principal amount of ISIN XS0292528311 (plus all interest, costs and fees relating to this claim)
- (xxvi) EUR 154,666.67 in principal amount of ISIN XS0292528311 (plus all interest, costs and fees relating to this claim)
- (xxvii) EUR 499,000.00 in principal amount of ISIN XS0200284247 (plus all interest, costs and fees relating to this claim)
- (xxviii) EUR 726,000.00 in principal amount of ISIN XS0286239925 (plus all interest, costs and fees relating to this claim)
- (xxix) USD 1,174,000.00 in principal amount of ISIN XS0383013066 (plus all interest, costs and fees relating to this claim)
- (xxx) EUR 270,000.00 in principal amount of ISIN XS0326085742 (plus all interest, costs and fees relating to this claim)
- (xxxi) USD 1,800,000.00 in principal amount of ISIN XS0205437527 (plus all interest, costs and fees relating to this claim)
- (xxxii) USD 600,000.00 in principal amount of ISIN XS0332025120 (plus all interest, costs and fees relating to this claim)
- (xxxiii) USD 800,000.00 in principal amount of ISIN XS0338754525 (plus all interest, costs and fees relating to this claim)
- (xxxiv) USD 2,020,000.00 in principal amount of ISIN XS0340592681 (plus all interest, costs and fees relating to this claim)
- (xxxv) USD 1,200,000.00 in principal amount of ISIN XS0347872128 (plus all interest, costs and fees relating to this claim)
- (xxxvi) USD 580,000.00 in principal amount of ISIN XS0349904689 (plus all interest, costs and fees relating to this claim)
- (xxxvii) USD 1,550,000.00 in principal amount of ISIN XS0365475531 (plus all interest, costs and fees relating to this claim)
- (xxxviii) USD 449,000.00 in principal amount of ISIN XS0340592681 (plus all interest,

- costs and fees relating to this claim)
- (xxxix) EUR 178,000.00 in principal amount of  
ISIN XS0231181222 (plus all interest,  
costs and fees relating to this claim)
- (xi) EUR 157,000.00 in principal amount of  
ISIN XS0238228901 (plus all interest,  
costs and fees relating to this claim)
- (xli) USD 439,000.00 in principal amount of  
ISIN XS0328596316 (plus all interest,  
costs and fees relating to this claim)
- (xlii) USD 474,000.00 in principal amount of  
ISIN XS0292248977 (plus all interest,  
costs and fees relating to this claim)
- (xliii) EUR 100,000.00 in principal amount of  
ISIN FI0008903000 (plus all interest, costs  
and fees relating to this claim)
- (xliv) USD 394,000.00 in principal amount of  
ISIN XS0301335286 (plus all interest,  
costs and fees relating to this claim)
- (xlv) EUR 141,835.44 in principal amount of  
ISIN XS0208459023 (plus all interest,  
costs and fees relating to this claim)

Tel: N/A

Last Four Digits of Acct. #: N/A

Last Four Digits of Acct. #: N/A

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By: 

Date: 27 APRIL 2016.

Transferee/Transferee's Agent

*Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 & 3571.*

PROGRAM SECURITY

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM  
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, The Varde Fund X (Master), L.P. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to Deutsche Bank AG, London Branch (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the applicable amounts specified in Schedule 1 hereto, in Seller's right, title and interest in and to the Proof of Claim Numbers set forth on Schedule 1 filed by or on behalf of Seller or any of Seller's predecessors-in-title (copies of which are attached at Schedule 4 hereto) (the "Proofs of Claim") as is specified in Schedule 1 hereto (the "Purchased Portion") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Portion, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Portion or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Portion, whether under a plan or reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Portion, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Portion, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights underlying or constituting a part of the Purchased Portion, but only to the extent related to the Purchased Portion, (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such securities, the "Purchased Securities") relating to the Purchased Portion and specified in Schedule 1 attached hereto. For the avoidance of doubt, Purchaser does not assume and shall not be responsible for any obligations or liabilities of the Seller related to or in connection with the Transferred Claims, Purchased Securities or the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proofs of Claim were duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer of Claim; (e) the Proofs of Claim include the Purchased Portion specified in Schedule 1 attached hereto; (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors; (g) to the extent relating to \$496,687.02 of allowed US dollar claims relating to the portion of ISIN FI0008903000 claimed in Proof of Claim number 44272, neither Olli-Pekka Laitinen nor Front Capital AB has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors; (h) to the extent relating to \$70,955.29 of allowed US dollar claims relating to the portion of ISIN FI0008903000 claimed in Proof of Claim number 44274, neither Jari Vanhatalo nor Front Capital AB has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors; (i) to the extent relating to \$141,910.58 of allowed US dollar claims relating to the portion of ISIN FI0008903000 claimed in Proof of Claim number 60656, neither Huoltoasema M. Virkkala Oy nor Front Capital AB has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors; (j) the Transferred Claims are Class 5 claims against the Debtor in the Proceedings; (k) on

or around the dates set forth on Schedule 2, Seller received the distributions in the amounts set forth on Schedule 2 relating to the Transferred Claims; (l) on or about the dates set forth on Schedule 3, Seller received the distributions in the amounts set forth on Schedule 3 made by Lehman Brothers Treasury Co. B.V., with respect to the securities relating to the Transferred Claims; and (m) other than the distributions set out in Schedule 2 and Schedule 3, Seller has not received any other distributions in respect of the Transferred Claims or the Purchased Securities.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller on or after May 7, 2015 in respect of the Transferred Claims or the Purchased Securities to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer of Claim supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer of Claim, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is  
executed this 27<sup>th</sup> day of April 2016.

**THE VÄRDE FUND X (MASTER), L.P.**

By The Värde Fund X (GP), L.P., Its General Partner  
By The Värde Fund X GP, LLC, Its General Partner  
By Värde Partners, L.P., Its Managing Member  
By Värde Partners, Inc., Its General Partner

By:   
Name: **Matt Mach**  
Title: **Managing Director**

Address:  
901 Marquette Ave S. Suite 3300  
Minneapolis, MN 55402  
Attn: Edwina Steffer  
Email: [esteffer@varde.com](mailto:esteffer@varde.com)

**DEUTSCHE BANK AG, LONDON BRANCH**

By:   
Name:  
Title:

Winchester House  
1, Great Winchester Street  
London EC2N 2DB  
ENGLAND  
Attn: Michael Sutton

Schedule 1

Transferred Claims

Lehman Programs Securities and Purchased Portion to which Transfer Relates

ISIN / CUSIP	Issuer	Guarantor	Principal / Notional Amount	ISIN CCY	POC #	USD Allowed Amount
XS0351261630	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	146,000.00	USD	42090	148,798.33
XS0231181222	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	264,000.00	EUR	43481	374,643.93
FI0008903000	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	350,000.00	EUR	44272	496,687.02
FI0008903000	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	50,000.00	EUR	44274	70,955.29
CH0027120689	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	234,000.00	EUR	44569	332,070.65
CH0027120648	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	646,000.00	EUR	44573	922,295.91
XS0269969027	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	225,000.00	EUR	44583	323,619.07
XS0302350888	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	258,000.00	EUR	44605	367,326.61
XS0274443422	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	587,000.00	EUR	44610	833,015.08
XS0258901759	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	484,000.00	EUR	44722	733,014.67
XS0286018758	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	340,000.00	EUR	44722	421,397.60
XS0258901759	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	492,000.00	EUR	44803	745,130.62
XS0332050078	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	357,124.75	EUR	45214	361,277.36
XS0346707903	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	171,165.74	EUR	45214	242,902.30
XS0349530823	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	36,235.18	EUR	45214	51,421.55
XS0332050078	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	17,875.25	EUR	48734	18,083.10
XS0346707903	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	104,834.26	EUR	48734	148,770.89
XS0349530823	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	156,764.82	EUR	48734	222,465.86
XS0348560524	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	254,000.00	EUR	48817	371,079.17
XS0208459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	107,164.56	EUR	49740	155,427.06
XS0208459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	316,000.00	EUR	49792	458,313.39
XS0211093041	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	316,000.00	EUR	49792	453,894.69
XS0346438657	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	256,000.00	USD	50309	257,564.44
XS0211093041	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	253,000.00	EUR	50827	363,403.03
XS0292528311	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	773,333.33	EUR	50861	1,186,936.08

Schedule 1--J

DB Ref: |



XS0292528311	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	154,666.67	EUR	50862	257,387.21
XS0200284247	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	499,000.00	EUR	55727	728,911.19
XS0286239925	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	726,000.00	EUR	55815	895,396.78
XS0383013066	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,174,000.00	USD	55817	823,582.96
XS0326085742	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	270,000.00	EUR	55837	383,158.43
XS0205437527	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,800,000.00	USD	55854	1,839,520.00
XS0332025120	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	600,000.00	USD	55854	601,358.33
XS0338754525	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	800,000.00	USD	55854	811,844.45
XS0340592681	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	2,020,000.00	USD	55854	2,035,150.00
XS0347872128	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,200,000.00	USD	55854	1,203,703.34
XS0349904689	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	580,000.00	USD	55854	593,082.23
XS0365475531	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	1,550,000.00	USD	55854	1,557,866.26
XS0340592681	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	449,000.00	USD	55855	452,367.50
XS0231181222	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	178,000.00	EUR	58578	252,600.83
XS0238228901	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	157,000.00	EUR	58578	222,799.61
XS0328596316	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	439,000.00	USD	59202	439,000.00
XS0292248977	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	474,000.00	USD	60485	474,000.00
F0008903000	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	100,000.00	EUR	60656	141,910.58
XS0301335286	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	394,000.00	USD	60865	102,025.25
XS0208459023	Lehman Brothers Treasury Co. BV	Lehman Brothers Holdings Inc.	141,835.44	EUR	63450	205,712.29

Schedule 2

LBHI DISTRIBUTIONS

ISIN / CUSIP	POC #	USD Allowed Amount	17-Apr-12	1-Oct-12	4-Apr-13	3-Oct-13	3-Apr-14	2-Oct-14	2-Apr-15	2-Oct-15	31-Mar-16
XS0351261630	42090	148,798.33	5,370.47	3,624.10	4,577.50	5,427.14	5,895.14	4,424.50	3,019.32	2,302.89	639.05
XS0231181222	43481	374,643.93	13,521.75	9,124.74	11,525.22	13,664.45	14,842.77	11,138.49	7,602.03	5,798.21	1,609.01
FI0008903000	44272	496,687.02	-	-	15,279.65	18,115.75	19,677.92	14,768.26	10,078.46	7,687.03	2,133.16
FI0008903000	44274	70,955.29	-	-	2,182.80	2,587.96	2,811.13	2,109.75	1,439.78	1,098.14	304.73
CH0027120689	44569	332,070.65	11,985.19	8,087.84	10,215.53	12,111.66	13,156.09	9,873.63	6,738.16	5,139.32	1,426.17
CH0027120648	44573	922,295.91	33,287.77	22,463.24	28,372.72	33,639.05	36,539.85	27,423.13	18,714.64	14,274.01	3,961.06
XS0269969027	44583	323,619.07	11,680.15	7,881.99	9,955.54	11,803.41	12,821.25	9,622.34	6,566.67	5,008.52	1,389.87
XS0302350888	44605	367,326.61	13,257.65	8,946.52	11,300.12	13,397.56	14,552.87	10,921.92	7,453.56	5,684.97	1,577.59
XS0274443422	44610	833,015.08	30,065.42	20,288.74	25,626.16	30,382.70	33,002.69	24,768.49	16,903.01	12,892.24	3,577.61
XS0258901759	44722	733,014.67	26,456.17	17,833.15	22,549.84	26,735.36	29,040.83	21,795.12	14,873.87	11,344.58	3,148.14
XS0286018738	44722	421,397.60	15,209.20	10,263.47	12,963.51	15,369.70	16,695.08	12,529.64	8,550.73	6,521.80	1,809.81
XS0258901759	44803	745,130.62	26,893.47	18,148.24	22,922.56	27,177.27	29,520.85	22,155.37	15,119.72	11,532.09	3,200.17
XS0332050078	45214	361,277.36	13,039.32	8,799.19	11,114.02	13,176.93	14,313.21	10,742.05	7,330.81	5,591.34	1,551.61
XS0346707903	45214	242,902.30	8,766.90	5,916.07	7,472.43	8,859.41	9,623.39	7,222.34	4,928.82	3,759.30	1,043.21
XS0349530823	45214	51,421.55	1,855.92	1,252.41	1,581.88	1,875.50	2,037.23	1,528.94	1,043.41	795.83	220.84
XS0332050078	48734	18,083.10	652.66	440.42	556.29	659.54	716.42	537.67	366.93	279.86	77.66
XS0346707903	48734	148,770.89	5,369.48	3,623.43	4,576.66	5,426.14	5,894.05	4,423.48	3,018.76	2,302.46	638.93
XS0349530823	48734	222,465.86	8,029.30	5,418.33	6,843.75	8,114.03	8,813.73	6,614.69	4,514.13	3,443.01	955.44
XS0348560524	48817	371,079.17	13,393.09	9,037.92	11,415.56	13,534.43	14,701.54	11,033.50	7,529.70	5,743.04	1,593.70
XS0208459023	49740	155,427.06	-	3,783.54	4,781.42	5,668.91	6,157.76	4,621.39	3,153.82	2,405.48	667.52
XS0208459023	49792	458,313.39	-	11,162.58	14,099.16	16,716.14	18,157.62	13,627.28	9,299.80	7,093.13	1,968.35
XS0211093041	49792	453,894.69	-	11,054.96	13,963.23	16,554.97	17,982.56	13,495.90	9,210.14	7,024.75	1,949.38
XS0346438657	50309	257,564.44	9,296.09	6,273.18	7,923.49	9,394.19	10,204.28	7,658.30	5,226.33	3,986.22	1,106.18
XS0211093041	50827	363,403.03	-	8,850.96	11,179.42	13,254.46	14,397.43	10,805.26	7,373.94	5,624.24	1,560.73
XS0292528311	50861	1,186,936.08	42,839.24	28,908.76	36,513.89	43,291.32	47,024.46	35,291.82	24,084.55	18,369.74	5,097.64
XS0292528311	50862	237,387.21	8,567.84	5,781.75	7,302.77	8,658.26	9,404.89	7,058.36	4,816.91	3,673.94	1,019.52
XS0200284247	55727	728,911.19	26,308.07	17,753.20	22,423.60	26,585.70	28,876.26	21,673.11	14,790.60	11,281.07	3,130.52

Schedule 1-1

DB Ref: | |

X50286239925	55815	895,396.78	32,316.92	21,808.09	27,545.22	32,557.95	35,474.15	26,623.32	18,168.82	13,857.70	3,845.54
X50333013066	55817	823,582.96	29,724.99	20,059.01	25,336.00	30,038.68	32,629.00	24,488.04	16,711.62	12,746.27	3,537.11
X50326085742	55837	383,158.43	13,829.06	9,332.12	11,787.16	13,975.00	15,180.10	11,392.66	7,774.80	5,929.99	1,645.58
X50205437527	55854	1,839,520.00	66,392.48	44,802.96	56,589.42	67,093.12	72,878.76	54,695.45	37,326.38	28,469.53	7,900.35
X50332025120	55854	601,358.33	21,704.39	14,646.55	18,499.67	21,933.44	23,824.83	17,880.51	12,202.38	9,306.98	2,582.70
X50338754525	55854	811,844.45	29,301.32	19,773.11	24,974.89	29,610.54	32,163.94	24,139.01	16,473.43	12,564.59	3,486.70
X50340592681	55854	2,035,150.00	73,453.22	49,567.68	62,607.62	74,728.37	80,629.30	60,512.23	41,295.98	31,497.22	8,740.54
X50347872128	55854	1,203,703.34	43,444.41	29,317.14	37,029.70	43,902.87	47,688.75	35,790.37	24,424.78	18,629.24	5,169.65
X50349904689	55854	593,082.23	21,405.69	14,444.98	18,245.07	21,631.58	23,496.94	17,634.44	12,034.45	9,178.90	2,547.16
X50365475531	55854	1,557,866.26	56,226.96	37,943.06	47,924.87	56,820.32	61,720.10	46,320.89	31,611.24	24,110.48	6,690.70
X50340592681	55855	452,367.50	16,326.97	11,017.76	13,916.24	16,499.27	17,922.05	13,450.49	9,179.15	7,001.11	1,942.82
X50231181222	58578	252,600.83	9,116.94	6,152.29	7,770.79	9,213.15	10,007.63	7,510.71	5,125.61	3,909.40	1,084.86
X50238228901	58578	222,799.61	8,041.34	5,426.46	6,854.01	8,126.20	8,826.95	6,624.62	4,520.90	3,448.18	956.87
X50328596316	59202	439,000.00	15,844.51	10,692.19	13,505.02	16,011.72	17,392.46	13,053.02	8,907.91	6,794.23	1,885.41
X50292248977	60485	474,000.00	-	11,544.64	14,581.73	17,288.28	18,779.10	14,093.70	9,618.10	7,335.91	2,035.73
F0008903000	60656	141,910.58	-	-	4,355.61	5,175.92	5,622.26	4,219.50	2,879.56	2,196.29	609.47
X50301335286	60865	102,025.25	3,682.32	2,484.90	3,138.61	3,721.18	4,042.07	3,033.57	2,070.23	1,579.00	438.17
X50208459023	63450	205,712.29	-	5,010.28	6,328.35	7,502.97	8,149.98	6,116.55	4,174.18	3,183.72	883.49

Schedule 3

LBT DISTRIBUTIONS

ISIN	ISIN CCY	Principal/ Notional Amount	8-May-13	28-Oct-13	28-Apr-14	27-Oct-14	28-Apr-15	29-Oct-15
XS0351261630	USD	145,000.00	17,895.18	7,282.60	7,885.07	6,039.00	4,066.26	3,127.43
XS0231181222	EUR	264,000.00	26,393.39	10,339.87	11,113.30	9,188.07	7,361.00	5,355.83
FI0008903000	EUR	350,000.00	36,553.90	14,320.34	15,391.52	12,725.14	10,194.71	7,417.63
FI0008903000	EUR	50,000.00	5,221.99	2,045.76	2,198.79	1,817.88	1,456.39	1,059.66
CH0027120689	EUR	234,000.00	27,680.99	10,844.30	11,655.47	9,636.31	7,720.10	5,616.00
CH0027120648	EUR	646,000.00	78,199.36	30,635.36	32,926.92	27,222.75	21,809.44	15,865.76
XS0269969027	EUR	225,000.00	25,637.93	10,043.91	10,795.21	8,925.07	7,150.30	5,202.53
XS0302350888	EUR	258,000.00	31,334.38	12,275.55	13,193.77	10,908.12	8,739.01	6,358.47
XS0274443422	EUR	587,000.00	62,416.86	24,452.41	26,281.48	21,728.55	17,407.77	12,665.82
XS0258901759	EUR	484,000.00	62,654.58	24,545.54	26,381.58	21,811.31	17,474.07	12,714.06
XS0286018758	EUR	340,000.00	46,377.66	18,168.90	19,527.96	16,144.99	12,934.52	9,411.10
XS0258901759	EUR	492,000.00	63,690.20	24,951.25	26,817.64	22,171.83	17,762.90	12,924.21
XS0332050078	EUR	357,124.75	32,171.49	12,603.49	13,546.25	11,199.53	8,972.48	6,528.34
XS0346707903	EUR	171,165.74	20,255.21	7,935.17	8,528.74	7,051.24	5,649.08	4,110.25
XS0349530823	EUR	36,235.18	4,324.73	1,694.25	1,820.99	1,505.52	1,206.15	877.59
XS0332050078	EUR	17,875.25	1,610.29	630.85	678.03	560.57	449.10	326.76
XS0346707903	EUR	104,834.26	12,405.75	4,860.07	5,223.61	4,318.69	3,459.91	2,517.41
XS0349530823	EUR	156,764.82	18,710.15	7,329.88	7,878.17	6,513.37	5,218.17	3,796.72
XS0348560524	EUR	254,000.00	33,042.92	12,944.88	13,913.18	11,502.90	9,215.52	6,705.17
XS0208459023	EUR	107,164.56	12,850.90	5,034.46	5,411.05	4,473.65	3,584.06	2,607.74
XS0208459023	EUR	316,000.00	37,893.92	14,845.31	15,955.76	13,191.63	10,568.44	7,689.55
XS0211093041	EUR	316,000.00	39,229.30	15,368.46	16,518.04	13,656.50	10,940.87	7,960.53
XS0346438657	USD	256,000.00	33,945.70	13,814.50	14,957.34	11,455.50	7,713.36	5,932.49
XS0211093041	EUR	253,000.00	31,408.27	12,304.49	13,224.89	10,933.85	8,759.62	6,373.46
XS0292528311	EUR	773,333.33	100,471.35	39,360.62	42,304.85	34,976.08	28,021.00	20,387.95
XS0292528311	EUR	154,666.67	20,094.27	7,872.13	8,460.97	6,995.22	5,604.20	4,077.59

XS0200284247	EUR	499,000.00	59,876.75	23,457.30	25,211.93	20,844.29	16,698.35	12,150.37
XS0286239925	EUR	726,000.00	90,326.15	35,386.15	38,033.08	31,444.33	25,191.55	18,329.26
XS0383013066	USD	1,174,000.00	80,405.44	32,721.69	35,428.68	27,134.05	18,270.25	14,051.98
XS0326085742	EUR	270,000.00	28,143.97	11,025.67	11,850.41	9,797.48	7,849.22	5,711.06
XS0205437527	USD	1,800,000.00	202,532.76	82,422.46	89,241.08	68,347.80	46,020.81	35,393.43
XS0332023120	USD	600,000.00	71,694.58	29,176.73	31,590.45	24,194.44	16,290.91	12,529.63
XS0338754525	USD	800,000.00	96,100.05	39,108.75	42,344.12	32,430.44	21,836.48	16,794.83
XS0340592681	USD	2,020,000.00	240,429.52	97,844.88	105,939.35	81,136.64	54,631.96	42,018.42
XS0347872128	USD	1,200,000.00	146,379.10	59,570.24	64,498.35	49,337.88	33,261.21	25,581.80
XS0349904689	USD	580,000.00	72,161.95	29,366.93	31,796.39	24,352.16	16,397.11	12,611.31
XS0365475531	USD	1,550,000.00	189,356.57	77,060.29	83,435.32	63,901.29	43,026.84	33,092.71
XS0340592681	USD	449,000.00	53,442.01	21,748.69	23,547.91	18,034.83	12,143.44	9,339.74
XS0231181222	EUR	178,000.00	17,795.54	6,971.58	7,493.06	6,194.98	4,963.10	3,611.13
XS0238228901	EUR	157,000.00	15,630.14	6,123.26	6,581.29	5,441.16	4,359.17	3,171.72
XS0328596316	USD	439,000.00	51,203.70	20,837.79	22,561.65	17,279.48	11,634.84	8,948.56
XS0292248977	USD	474,000.00	54,357.94	22,121.43	23,951.49	18,343.92	12,351.57	9,499.81
FI0008903000	EUR	100,000.00	10,443.97	4,091.53	4,397.58	3,635.75	2,912.78	2,119.32
XS0301335286	USD	394,000.00	44,529.02	18,121.47	19,620.62	15,027.00	10,118.17	7,782.07
XS0208459023	EUR	141,835.44	17,008.54	6,663.26	7,161.68	5,921.01	4,743.60	3,451.43